

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
As of June 30, 2015

Georgia Department of Transportation (GDOT): A dedicated portfolio that invests motor fuel segregated funds including Federal Highway, State Road & Tollway Authority (SRTA) and General Obligation Bond Reimbursement funds. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.45

| DESCRIPTION | ASSET CATEGORY | MATURITY | PAR VALUE | ORIGINAL COST | MARKET VALUE | MOODY'S | S&P |
|-------------------------------------|--|----------|------------------|------------------|------------------|---------|------|
| SUNTRUST ROBINSON HUMPHREY | Overnight Repurchase Agreement | 07/01/15 | \$ 30,000,000 | \$ 30,000,000 | \$ 30,000,000 | P-2 | A-2 |
| BRANCH BANKING & TRUST CO. | Collateralized Bank Deposit ¹ | 07/01/15 | 3,284,226 | 3,284,226 | 3,284,226 | P-1 | A-1 |
| WELLS FARGO SECURITIES LLC | Term Repurchase Agreement ² | 07/02/15 | 25,000,000 | 25,000,000 | 25,000,000 | NR | A-1+ |
| DEUTSCHE BANK SECURITIES INC. | Term Repurchase Agreement ² | 07/08/15 | 140,000,000 | 140,000,000 | 140,000,000 | NR | A-2 |
| BNP PARIBAS SECURITIES CORP. | Term Repurchase Agreement ² | 07/08/15 | 50,000,000 | 50,000,000 | 50,000,000 | NR | A-1 |
| WELLS FARGO SECURITIES LLC | Term Repurchase Agreement | 07/08/15 | 100,000,000 | 100,000,000 | 100,000,000 | NR | A-1+ |
| MERRILL LYNCH PIERCE FENNER & SMITH | Term Repurchase Agreement | 07/13/15 | 275,000,000 | 275,000,000 | 275,000,000 | NR | A-1 |
| MORGAN STANLEY & CO. | Term Repurchase Agreement | 07/15/15 | 100,000,000 | 100,000,000 | 100,000,000 | NR | A-1 |
| WELLS FARGO SECURITIES LLC | Term Repurchase Agreement ² | 07/29/15 | 100,000,000 | 100,000,000 | 100,000,000 | NR | A-1+ |
| WELLS FARGO SECURITIES LLC | Term Repurchase Agreement | 09/28/15 | 50,000,000 | 50,000,000 | 50,000,000 | NR | A-1+ |
| WELLS FARGO SECURITIES LLC | Term Repurchase Agreement | 09/28/15 | 100,000,000 | 100,000,000 | 100,000,000 | NR | A-1+ |
| GOLDMAN SACHS & CO. | Term Repurchase Agreement | 12/20/15 | 100,000,000 | 100,000,000 | 100,000,000 | NR | A-1 |
| GOLDMAN SACHS & CO. | Term Repurchase Agreement | 12/28/15 | 150,000,000 | 150,000,000 | 150,000,000 | NR | A-1 |
| FEDERAL HOME LOAN BANK | Fixed Rate Callable Bond | 05/27/16 | 25,000,000 | 25,000,000 | 25,005,927 | Aaa | AA+ |
| STATE OF ISRAEL | Floating Rate Note | 04/01/17 | 2,500,000 | 2,500,000 | 2,507,232 | A1 | A+ |
| | | | \$ 1,250,784,226 | \$ 1,250,784,226 | \$ 1,250,797,386 | | |

Notes:

- Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.
- Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

7/27/2015
UNAUDITED

Schedule V